

Interpolated Bonds
September 28, 2011

Instrument Name	ISIN	Coupon	Tenor	Maturity	Days	YRS	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	PDSI-F	PDSI-R1	PDSI-R2
FXTN 10-28	PIBD1011J288	16.5000	<1M	10/11/2011	12	0.03					4.4771	4.2694	4.1730
FXTN 05-64	PIBD0511J642	7.2500	<1M	10/19/2011	20	0.05					4.4604	4.1017	3.9352
RTB 05-05	PIID0511L054	5.8750	2M	12/6/2011	68	0.19					3.8704	3.3168	3.1589
FXTN 04-19	PIBD0411L191	5.8750	2M	12/13/2011	75	0.21					3.7549	3.2156	3.0847
FXTN 03-18	PIBD0312A182	5.8750	4M	1/8/2012	101	0.28					3.3836	2.9114	2.8260
SPTB 10-02	SPTB1012A021	14.0000	4M	1/31/2012	124	0.34					3.0779	2.6705	2.6037
FXTN 05-65	PIBD0512B658	5.7500	5M	2/21/2012	145	0.40					2.7987	2.4505	2.4007
FXTN 10-29	PIBD1012D291	13.0000	7M	4/25/2012	209	0.57					2.1591	1.9344	1.9213
FXTN 07-39	PIBD0712D395	11.5000	7M	4/28/2012	212	0.58					2.1494	1.9250	1.9121
RTB 05-06	PIID0512H067	7.1250	10M	8/1/2012	307	0.84	1.500000	4.0000	11:40:50 AM	4.0000	1.8419	1.6281	1.6238
FXTN 07-40	PIBD0712H408	11.3750	11M	8/18/2012	324	0.89					1.7869	1.5750	1.5721
RTB 03-07	PIID0312I070	5.2500	1Y	9/24/2012	361	0.99	11.590000	3.0000	2:47:52 PM	3.0000	1.7063	1.4933	1.4917
FXTN 10-30	PIBD1012J302	12.1250	1.5Y	10/17/2012	384	1.05					1.8122	1.5772	1.5683
FXTN 07-41	PIBD0712K413	10.5000	1.5Y	11/17/2012	415	1.14					1.9549	1.6904	1.6717
FXTN 07-42	PIBD0713A421	9.0000	1.5Y	1/5/2013	464	1.27					2.1805	1.8693	1.8350
FXTN 03-19	PIBD0313A199	5.2500	1.5Y	1/7/2013	466	1.28	20.000000	3.0000	11:51:26 AM	3.0000	2.1897	1.8766	1.8417
FXTN 07-43	PIBD0713C438	8.7500	1.5Y	3/3/2013	521	1.43					2.4429	2.0774	2.0250
FXTN 05-66	PIBD0513C664	6.6250	1.5Y	3/13/2013	531	1.45					2.4889	2.1139	2.0583
FXTN 10-31	PIBD1013C316	12.7500	1.5Y	3/27/2013	545	1.49					2.5533	2.1650	2.1050
FXTN 10-32	PIBD1013E320	11.7500	2Y	5/15/2013	594	1.63					2.7789	2.3439	2.2683
FXTN 07-44	PIBD0713F446	9.6250	2Y	6/29/2013	639	1.75					2.9860	2.5082	2.4183
RTB 05-07 *	PIID0513G075	9.0000	2Y	7/31/2013	671	1.84	0.500000	4.0000	10:54:40 AM	4.0000	3.1333	2.6250	2.5250
FXTN 10-33	PIBD1013J337	11.0000	2.5Y	10/9/2013	741	2.03					3.2536	2.7292	2.6458
FXTN 07-45	PIBD0713K457	7.1250	2.5Y	11/2/2013	765	2.10					3.2949	2.7649	2.6873
FXTN 05-67	PIBD0514A673	6.2500	2.5Y	1/27/2014	851	2.33	20.000000	3.5000	11:49:29 AM	3.5000	3.4427	2.8929	2.8357
FXTN 10-34	PIBD1014C341	12.3750	2.5Y	3/25/2014	908	2.49					3.5407	2.9777	2.9341
FXTN 10-35	PIBD1014G356	12.7500	3Y	7/15/2014	1020	2.79					3.7332	3.1443	3.1274
RTB 05-08 *	PIID0514I080	6.2500	3Y	9/24/2014	1091	2.99	4.000000	4.0000	2:09:35 PM	4.0000	3.8552	3.2500	3.2500
FXTN 07-46	PIBD0714J466	6.5000	3.5Y	10/4/2014	1101	3.02	4.500000	3.2500	2:18:06 PM	3.2500	3.8935	3.2894	3.2882
SPTB 10-03	SPTB1014J037	12.2500	3.5Y	10/14/2014	1111	3.04					3.9319	3.3288	3.3264
FXTN 10-36	PIBD1015B367	12.3750	3.5Y	2/24/2015	1244	3.41					4.4418	3.8529	3.8346
FXTN 05-68	PIBD0515E685	6.3750	4Y	5/13/2015	1322	3.62					4.7409	4.1602	4.1326
FXTN 07-47	PIBD0715E477	8.3750	4Y	5/22/2015	1331	3.65					4.7754	4.1957	4.1670
FXTN 04-20	PIBD0415G203	4.8750	4Y	7/21/2015	1391	3.81					5.0054	4.4321	4.3963
RTB 05-09	PIID0515H097	5.8750	4Y	8/19/2015	1420	3.89	1.000000	5.2500	10:43:35 AM	5.2500	5.1166	4.5464	4.5071
FXTN 10-37 *	PIBD1015H370	11.8750	4Y	8/25/2015	1426	3.91					5.1396	4.5700	4.5300
FXTN 05-69	PIBD0515K697	4.6250	4.5Y	11/25/2015	1518	4.16					5.2398	4.6810	4.6468
FXTN 10-38	PIBD1015L384	10.1250	4.5Y	12/15/2015	1538	4.21					5.2616	4.7052	4.6722
FXTN 10-39	PIBD1016A393	9.2500	4.5Y	1/12/2016	1566	4.29					5.2920	4.7390	4.7078
FXTN 07-48	PIBD0716A488	7.0000	4.5Y	1/27/2016	1581	4.33	50.600000	5.1500	11:44:27 AM	5.1500	5.3084	4.7571	4.7268
RTB 05-10	PIID0516C107	6.0000	4.5Y	3/3/2016	1617	4.43	86.210000	5.2500	3:58:12 PM	4.9103	5.3476	4.8005	4.7725
FXTN 10-40	PIBD1016C407	7.5000	4.5Y	3/30/2016	1644	4.50					5.3770	4.8331	4.8068
FXTN 10-41	PIBD1016D416	7.0000	5Y	4/27/2016	1672	4.58					5.4075	4.8669	4.8424
FXTN 10-42	PIBD1016I420	9.1250	5Y	9/4/2016	1802	4.94	1,732.500000	5.0000	3:44:38 PM	5.0316	5.5491	5.0238	5.0074

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RTB 07-01 *	PIID0716I018	7.0000	5Y	9/24/2016	1822	4.99	9.970000	5.3500	3:22:30 PM	5.2520	5.5708	5.0479	5.0328
FXTN 10-43	PIBD1016K436	6.2500	5.5Y	11/16/2016	1875	5.14					5.5825	5.0825	5.0303
FXTN 07-49	PIBD0717C493	7.0000	6Y	3/31/2017	2010	5.51					5.6121	5.1706	5.0239
FXTN 20-01	PIBD2017D011	14.3750	6Y	4/24/2017	2034	5.57					5.6174	5.1862	5.0228
RTB 07-02	PIID0717H026	6.6250	6Y	8/19/2017	2151	5.89	14.600000	5.6000	2:33:12 PM	5.5931	5.6430	5.2625	5.0172
FXTN 10-44	PIBD1017H447	7.7500	6Y	8/23/2017	2155	5.90					5.6439	5.2652	5.0170
FXTN 07-50	PIBD0717J502	5.3750	6.5Y	10/28/2017	2221	6.08	0.289758	5.0000	3:10:46 PM	5.0000	5.6584	5.3082	5.0139
FXTN 10-45	PIBD1018A451	5.8750	6.5Y	1/31/2018	2316	6.35	986.000000	5.1500	4:04:26 PM	5.1384	5.6792	5.3702	5.0094
FXTN 07-51 *	PIBD0718H511	5.0000	7Y	8/18/2018	2515	6.89					5.7229	5.5000	5.0000
FXTN 10-47	PIBD1018K478	8.8750	7.5Y	11/20/2018	2609	7.15					5.7948	5.5693	5.0974
FXTN 10-48	PIBD1019B485	7.8750	7.5Y	2/19/2019	2700	7.40					5.8643	5.6363	5.1918
FXTN 10-50	PIBD1020B508	7.7500	8.5Y	2/18/2020	3064	8.39					6.1425	5.9045	5.5691
RTB 10-01	PIID1020H015	7.2500	9Y	8/19/2020	3247	8.90	2.000000	6.4000	9:25:21 AM	6.4000	6.2824	6.0393	5.7588
FXTN 10-51	PIBD1020I510	6.1250	9Y	9/16/2020	3275	8.97	1,000.000000	5.9500	3:51:37 PM	5.9500	6.3038	6.0600	5.7878
FXTN 10-52	PIBD1020L525	5.8750	9.5Y	12/16/2020	3366	9.22	0.388000	5.9000	2:31:17 PM	5.9000	6.3733	6.1270	5.8821
RTB 10-02	PIID1021C027	7.3750	9.5Y	3/3/2021	3443	9.43	529.000000	6.0150	3:47:52 PM	6.0674	6.4322	6.1837	5.9620
FXTN 10-53 *	PIBD1021D531	6.5000	10Y	4/28/2021	3499	9.59	100.000000	6.0200	3:50:32 PM	6.0200	6.4750	6.2250	6.0200
FXTN 10-54	PIBD1022G545	6.3750	10.5Y	1/19/2022	3765	10.32					6.5585	6.3117	6.1192
FXTN 20-02	PIBD2022C021	15.0000	10.5Y	3/14/2022	3819	10.46					6.5754	6.3293	6.1394
FXTN 20-03	PIBD2022J033	12.7500	12Y	10/17/2022	4036	11.06					6.6435	6.4000	6.2204
FXTN 20-04	PIBD2023B048	13.0000	12Y	2/20/2023	4162	11.40					6.6830	6.4411	6.2674
FXTN 20-05	PIBD2023E054	11.8750	12Y	5/29/2023	4260	11.67					6.7138	6.4730	6.3039
FXTN 20-06	PIBD2023J068	11.3750	13Y	10/23/2023	4407	12.07					6.7599	6.5209	6.3588
FXTN 20-07	PIBD2024F075	12.3750	13Y	6/3/2024	4631	12.69					6.8302	6.5939	6.4423
FXTN 20-08	PIBD2024H086	12.8750	13Y	8/5/2024	4694	12.86					6.8500	6.6144	6.4658
FXTN 20-09	PIBD2024K091	13.7500	14Y	11/11/2024	4792	13.13					6.8807	6.6464	6.5024
FXTN 20-10	PIBD2025D103	12.1250	14Y	4/14/2025	4946	13.55					6.9290	6.6966	6.5599
FXTN 20-11	PIBD2025J116	12.1250	15Y	10/20/2025	5135	14.07					6.9883	6.7582	6.6304
FXTN 25-01	PIBD2525K015	18.2500	15Y	11/29/2025	5175	14.18					7.0009	6.7712	6.6453
FXTN 20-12	PIBD2026A122	10.2500	15Y	1/19/2026	5226	14.32					7.0169	6.7878	6.6643
FXTN 20-13	PIBD2026L139	8.0000	16Y	12/7/2026	5548	15.20					7.1179	6.8927	6.7845
FXTN 20-14	PIBD2027I140	8.6250	16Y	9/6/2027	5821	15.95					7.2036	6.9817	6.8863
FXTN 20-15	PIBD2028L151	9.5000	18Y	12/4/2028	6276	17.19					7.3464	7.1300	7.0561
FXTN 20-16	PIBD2030E166	8.7500	19Y	5/27/2030	6815	18.67					7.5155	7.3056	7.2572
FXTN 25-02	PIBD2530G029	12.5000	19Y	7/28/2030	6877	18.84					7.5350	7.3259	7.2803
FXTN 25-03	PIBD2531A032	11.2500	20Y	1/26/2031	7059	19.34					7.5921	7.3852	7.3482
FXTN 20-17 *	PIBD2031G171	8.0000	20Y	7/19/2031	7233	19.82	3,746.080000	7.3900	4:09:32 PM	7.4131	7.6467	7.4419	7.4131
FXTN 25-04	PIBD2531J042	9.3750	21Y	10/5/2031	7311	20.03					7.6591	7.4474	7.4182
FXTN 25-05	PIBD2532K057	8.5000	22Y	11/29/2032	7732	21.18					7.7260	7.4775	7.4457
FXTN 25-06	PIBD2534K062	9.2500	24Y	11/5/2034	8438	23.12					7.8383	7.5280	7.4919
FXTN 25-07	PIBD2535I071	8.0000	25Y	9/30/2035	8767	24.02					7.8907	7.5515	7.5133
FXTN 25-08 *	PIBD2535L086	8.1250	25Y	12/16/2035	8844	24.23	1,507.935000	7.5000	4:10:18 PM	7.5184	7.9029	7.5570	7.5184